

Exhibit 10

08-01789-cgm Doc 10663-9 Filed 07/14/15 Entered 07/14/15 20:38:47 Exhibit 2 -
Exhibit 10 - Example of a Portfolio Management Report (PMR)

ARBITRAGE PORTFOLIO MANAGEMENT REPORT AS OF 12/31/92

PAGE 281

ACCOUNT # 1-Z0008-1 REPORT FOR THE PERIOD FROM 1/01/92 TO 12/31/92

INITIAL INVESTMENT	162,630.98CR
CAPITAL ADDITIONS	41,421.85CR
CAPITAL WITHDRAWALS	
PROFITS WITHDRAWN	31,943.71
EXPECTED RATE OF RETURN	22.00 %
EXPECTED RETURN FOR 366 DAYS	36,420.18CR
OVER/UNDER EXPECTED RETURN FOR CURRENT YEAR	5,519.79 OVER
CURRENT EQUITY	214,049.09CR
BEGINNING CREDIT BALANCE	162,630.98CR
ANNUALIZED RETURN FOR CURRENT YEAR	25.33 %
PROJECTED ANNUALIZED RATE OF RETURN	25.40 %

ACCOUNT # 1-Z0009-1 REPORT FOR THE PERIOD FROM 1/01/92 TO 12/31/92

INITIAL INVESTMENT	5,097.43CR
CAPITAL ADDITIONS	
CAPITAL WITHDRAWALS	
PROFITS WITHDRAWN	922.08
EXPECTED RATE OF RETURN	22.00 %
EXPECTED RETURN FOR 366 DAYS	1,023.44CR
OVER/UNDER EXPECTED RETURN FOR CURRENT YEAR	114.42 UNDER
CURRENT EQUITY	5,084.37CR
BEGINNING CREDIT BALANCE	5,097.43CR
ANNUALIZED RETURN FOR CURRENT YEAR	19.54 %
PROJECTED ANNUALIZED RATE OF RETURN	19.59 %

ACCOUNT # 1-Z0010-1 REPORT FOR THE PERIOD FROM 1/01/92 TO 12/31/92

INITIAL INVESTMENT	287,375.59CR
CAPITAL ADDITIONS	
CAPITAL WITHDRAWALS	
PROFITS WITHDRAWN	
EXPECTED RATE OF RETURN	22.00 %
EXPECTED RETURN FOR 366 DAYS	63,222.63CR
OVER/UNDER EXPECTED RETURN FOR CURRENT YEAR	16,105.50 UNDER
CURRENT EQUITY	334,492.72CR
BEGINNING CREDIT BALANCE	287,375.59CR
ANNUALIZED RETURN FOR CURRENT YEAR	16.39 %
PROJECTED ANNUALIZED RATE OF RETURN	16.43 %

MF00544995

Exhibit 11

Exhibit 11 - Example of a Portfolio Management Transaction Report (PMT Report)

08-01789-cgm Doc 10663-9 Filed 07/14/15 Entered 07/14/15 20:38:47 Exhibit 2
Part 4 Pg 4 of 14

Customer Account Number	Customer Account Name	Transaction Codes	ARBITRAGE PORTFOLIO TRANSACTIONS				
1Z00071 .18		4439 5/21 PW 9,901.57	422,949.59CR	47	9,776.38CR		
		4440 7/07 PW 4,819.77	418,129.82CR	36	7,402.95CR		
		4441 8/12 PW 10,460.50	407,669.32CR	49	9,824.16CR		
		4442 9/30 PW 13,174.01	394,495.31CR	61	11,834.86CR		
		4443 11/30 PW 4,943.56	389,551.75CR	32	6,130.65CR		
		200,000.00CR	389,551.75CR	366	72,691.73CR		
1Z00081 .22		1/01	411,005.19CR	411,005.19CR	33	6,670.41CR	
		4444 2/03 CA	50,000.00CR	461,005.19CR	7	1,587.07CR	
		4445 2/10 PW 10,985.22	450,019.97CR	49	10,844.74CR		
		4446 3/30 PW 9,116.26	440,903.71CR	52	11,275.57CR		
		4447 5/21 PW 10,123.39	430,780.32CR	47	9,957.38CR		
		4448 7/07 PW 4,212.05	426,568.27CR	36	7,552.36CR		
		4449 8/12 PW 12,372.50	414,195.77CR	49	9,981.44CR		
		4450 9/30 PW 13,452.01	400,743.76CR	61	12,022.31CR		
		4451 11/30 PW 5,044.03	395,699.73CR	32	6,227.41CR		
			50,000.00CR	395,699.73CR	366	76,118.69CR	
1Z00091 .22		1/01	162,630.98CR	162,630.98CR	16	1,564.10CR	
		4452 1/17 PW 3,247.00	159,383.98CR	60	5,748.28CR		
		4453 3/17 PW 4,948.91	154,435.07CR	49	2,784.49CR		
		4454 3/20 CA 20,000.00CR	134,435.07CR	37	3,355.25CR		
		4455 4/21 PW 3,047.35	131,387.72CR	49	2,987.58CR		
		4456 5/20 CA 4,421.85CR	126,965.87CR	45	951.10CR		
		4457 5/29 PW 4,234.00	122,731.87CR	46	4,640.98CR		
		4458 7/13 PW 3,282.25	119,449.62CR	39	4,653.36CR		
		4459 8/28 PW 5,249.83	114,199.79CR	37	3,822.17CR		
		4460 10/06 PW 5,597.98	108,601.81CR	37	3,501.66CR		
		4461 11/12 PW 2,336.39	106,265.42CR	25	2,330.87CR		
		4462 12/07 CA	17,000.00CR	123,265.42CR	25	2,586.34CR	
	41,421.85CR	172,109.12CR	366	36,420.18CR			
1Z00101 .22		1/01	5,097.43CR	5,097.43CR	20	61.28CR	
		4463 1/21 PW 95.62	5,001.81CR	97	171.37CR		
		4464 3/18 PW 123.77	4,878.04CR	34	99.69CR		
		4465 4/21 PW 74.27	4,803.77CR	43	124.16CR		
		4466 6/03 PW 114.50	4,689.27CR	41	115.57CR		
		4467 7/14 PW 89.00	4,600.27CR	31	85.72CR		
		4468 8/14 PW 90.50	4,509.77CR	39	105.72CR		
		4469 9/22 PW 173.92	4,335.85CR	42	109.46CR		
		4470 11/03 PW 55.70	4,280.15CR	38	97.76CR		
		4471 12/11 PW 104.80	4,175.35CR	21	52.71CR		
				4,175.35CR	366	1,023.44CR	
1Z00111 .22		1/01	287,375.59CR	287,375.59CR	366	63,222.63CR	
				287,375.59CR	366	63,222.63CR	
		1/01	138,734.24CR	138,734.24CR	63	5,253.71CR	

"CA"
Cash Addition

"PW"
Profit Withdrawals

MF00545146

Exhibit 12

Exhibit 12 - Example of Customer Statement

The diagram illustrates the components of a brokerage statement, with callouts identifying specific fields and sections:

- Header Information:**
 - Customer Account Name
 - Customer Address
- Account Statement Date:** 1/31/92
- SSN or EIN:** [Redacted]
- Customer Account Number:** 1-02603-1-6
- Transaction ID:** [Redacted]
- Transaction Description:** [Redacted]
- Reported Price or Type:** 126 1/2
- Reported Outflows:** DEBIT
- Reported Inflows:** CREDIT
- Reported Cash Balance from Prior Month:** 5,097.00
- Reported Transaction Values:** 4.79, 17.44
- Reported Cash Balance Current Month:** 3,999.37
- Transactions Reported During Month:**

T/DT	S/DT	LONG	SHORT	Transaction Description	Reported Price or Type	Reported Outflows (DEBIT)	Reported Inflows (CREDIT)
1/07	1/07			BALANCE FORWARD			4.3
1/07	1/14	3000		FIDELITY CASH RESERVES SBI	126 1/2	3,875.17	5,097.00
1/08	1/15			PRODUCTION OPERATORS CORP			
1/08	1/15			SUB DEB CONV			
1/17	1/17	100		9.250 9/30/2000			
1/17	1/17	90		PRODUCTION OPERATORS CORP	24 5/8		
1/17	1/17			STRIDE RITE CORP	24 1/2		
1/17	1/17			STRIDE RITE CORP	RECD		
1/17	1/17			STRIDE RITE CORP	RECD		
1/21	1/21			STRIDE RITE CORP	DELV		
1/07	1/24			CHECK STRIDE RITE	PW	95.62	
1/07	1/24			FIDELITY CASH RESERVES SBI	DIV		4.79
1/15	1/27			DIV 1/07/92	JRNL		17.44
1/31	1/31			PRODUCTION OPERATORS CORP			
1/31	1/31			FRACTIONAL SHAKES			
1/31	1/31			STRIDE RITE CORP	DELV		
1/31	1/31	1131		ADJUSTMENT			
1/31	1/31			FIDELITY CASH RESERVES SBI	1	1,131.00	
				NEW BALANCE			3,999.37
- Securities purportedly held at month end:**

SECURITY POSITIONS	LONG	SHORT	DIFFERENCE
FIDELITY CASH RESERVES SBI	1,131.00		1,131.00
PRODUCTION OPERATORS CORP	3,875.17		
SUB DEB CONV			
9.250 9/30/2000			
PRODUCTION OPERATORS CORP		3,998.94	123.77CR
END OF POSITIONS	5,006.17	3,998.94	4.3CR
- Shares purportedly held at month end:** 1131
- Cost Basis of shares purportedly held at month end:** 5,006.17

Securities Investor Protection Corporation

v.

Bernard L. Madoff Investment Securities LLC

In re: Bernard L. Madoff Investment Securities and

Bernard L. Madoff, Debtors

Case No. 08-01789 (SMB)

SIPA Liquidation

(Substantively Consolidated)

**Exhibit 13 to the Expert Report of Matthew B. Greenblatt is
available for review upon written or telephonic request to:**

**Baker & Hostetler LLP
45 Rockefeller Plaza
New York, NY 10111
Attn: Sarah Roberts
Tel: (212) 847-6854
Email: sroberts@bakerlaw.com**

Exhibit 14

08-01789 cgm Doc 10663-9 Filed 07/14/15 Entered 07/14/15 20:38:47 Exhibit 2
Part 4 Pg 9 of 14

Exhibit 14 - Example of Reported Trading Activity Within the Customer Statements for BLMIS Account 1Z0009

11/30/98

1-Z0009-1-0

11/30/98

1

1-Z0009-1-0

Long

				BALANCE FORWARD		.60
11/05		189	1281	CARDINAL HEALTH INC	58 3/4	11,103.75
11/05	63			CARDINAL HEALTH INC	RECD	
				3 FOR 2 STOCK SPLIT 11/5/98		
11/16		135	34983	FIDELITY SPARTAN	1	135.00
				U S TREASURY MONEY MARKET		
11/20	233	35166		BOSTON SCIENTIFIC	47 3/4	11,125.75
11/25				CHECK CARDINAL HEALTH	PW	78.75
11/27				FIDELITY SPARTAN	DIV	.29

11/20 233 35166 BOSTON SCIENTIFIC 47 3/4 11,125.75

NEW BALANCE .14

233
35

SECURITY POSITIONS
BOSTON SCIENTIFIC
FIDELITY SPARTAN
U S TREASURY MONEY MARKET

233 SECURITY POSITIONS
35 BOSTON SCIENTIFIC
FIDELITY SPARTAN

Exhibit 14 - Example of Reported Trading Activity Within the Customer Statements for BLMIS Account 1Z0009

12/31/98

1-Z0009-1-0

12/31/98

1-Z0009-1-0

BALANCE FORWARD

.14

12/04	200	39274	BOSTON SCIENTIFIC	24 1/4	4,850.00
12/04	266	39275	BOSTON SCIENTIFIC	24 1/8	6,417.25
12/04	233		BOSTON SCIENTIFIC	RECD	
			2 FOR 1 STOCK SPLIT 12/4/98		

12/31	11,267	87880	FIDELITY SPARTAN	1	11,267.00
			U S TREASURY MONEY MARKET		

NEW BALANCE

.39

11,302

SECURITY POSITIONS

FIDELITY SPARTAN

U S TREASURY MONEY MARKET

Short

12/04	200	39274	BOSTON SCIENTIFIC	24 1/4	4,850.00
12/04	266	39275	BOSTON SCIENTIFIC	24 1/8	6,417.25
12/04			BOSTON SCIENTIFIC	RECD	
			2 FOR 1 STOCK SPLIT 12/4/98		

11,302

SECURITY POSITIONS

FIDELITY SPARTAN

08-01789 cgm Doc 10663-9 Filed 07/14/15 Entered 07/14/15 20:38:47 Exhibit 2
Part 4 Pg 11 of 14

Exhibit 14 - Example of Reported Trading Activity Within the Customer Statements for BLMIS Account 1Z0009

		1/31/99		1-Z0009-1-0	
		1/31/99		1-Z0009-1-0	
		BALANCE FORWARD		.39	
1/05		CHECK BOSTON SCIENTIFIC	PW	141.50	
1/05	11,302 46324	FIDELITY SPARTAN	1		11,302.00
		U S TREASURY MONEY MARKET			
1/29		FIDELITY SPARTAN	DIV		6.83
		U S TREASURY MONEY MARKET			
		DIV 01/05/99			
1/29	11,167	51131 FIDELITY SPARTAN	1	11,167.00	
		U S TREASURY MONEY MARKET			
		NEW BALANCE		.72	
		SECURITY POSITIONS			
		FIDELITY SPARTAN			
		U S TREASURY MONEY MARKET			

Profits Withdrawn

1/05 | CHECK BOSTON SCIENTIFIC | PW | 141.50

11,167 | SECURITY POSITIONS
FIDELITY SPARTAN

08-01789 cgm Doc 10663-9 Filed 07/14/15 Entered 07/14/15 20:38:47 Exhibit 2
Part 4 Pg 12 of 14

Exhibit 14 - Example of Reported Trading Activity Within the Customer Statements for BLMIS Account 1Z0009

[REDACTED] 2/28/99 1-Z0009-1-0
2/28/99 1
1-Z0009-1-0 [REDACTED]

	BALANCE FORWARD	.72
	NEW BALANCE	.72
11,167	SECURITY POSITIONS	
	FIDELITY SPARTAN	
	U S TREASURY MONEY MARKET	

11,167	SECURITY POSITIONS
	FIDELITY SPARTAN

BERNARD L. MADOFF		62-28	2815-09
		311	
89108			
1/05/99			
DORIS ZIMMETH JARID P MAGED & GINA L MAGED H/R/O/S		\$*****141.50	
EXACTLY *****141 DOLLARS 50 CENTS		04 01 5031 5727 DOLLARS	
Chase Manhattan Bank Delaware 1201 Market Street Wilmington, DE 19801		BERNARD L. MADOFF	
FOR 1-70009-1		BY <i>[Signature]</i>	
000089108		00311002671	
00000014150		00000014150	

MADWAA00377277

FRB-PHILA*RCPC-GROUP
480262508 0310-0004-0
480262508 01-13-99

01/12/99 01/13/99

671001 0300173

Jan12-99 14150 9021010

David M. [Signature]
David M. [Signature]
David M. [Signature]

[Redacted]

MADWAA00377278